

Nama Perusahaan

No	Kode	Nama Perusahaan
1.	AALI	PT. Astra Agro Lestari
2.	ABDA	PT. Asuransi Bina Dana Arta
3.	ACES	PT. ACE Hardware Indonesia
4.	AMAG	PT. Asuransi Multi Artha Guna
5.	AMRT	PT. Sumber Alfaria Trjaya
6.	ANTM	PT. Aneka Tambang
7.	ASGR	PT. Astra Graphia
8.	ASJT	PT. Asuransi Jasa Tania
9.	ASRI	PT. Alam Sutera Realty
10.	AUTO	PT. Astra Otoparts
11.	BATA	PT. Sepatu Bata
12.	BMRI	PT. Bank Mandiri (Persero)
13.	BRNA	PT. Berlina
14.	BSDE	PT. Bumi Serpong Damai
15.	BTON	PT. Betonjaya Manunggal
16.	BWPT	PT. BW Plantation
17.	COWL	PT. Cowell Development
18.	CTRA	PT. Ciputra Development
19.	CTRP	PT. Ciputra Property
20.	CTRS	PT. Ciputra Surya
21.	CTTH	PT. Citatah

22.	DLTA	PT. Delta Djakarta
23.	DUTI	PT. Duta Pertiwi
24.	DVLA	PT. Darya Varia Laboratoria
25.	EMTK	PT. Elang Mahkota Teknologi
26.	EXCL	PT. XL Axiata
27.	FAST	PT. Fast Foot Indonesia
28.	FASW	PT. Fajar Surya Wisesa
29.	GJTL	PT. Gajah Tunggal
30.	GMCW	PT. Ghrahamas Citrawisata
31.	GZCO	PT. Gozco Plantation
32.	INDF	PT. Indofood Sukses Makmur
33.	INTP	PT. Indocement Tunggul Prakarsa
34.	ISAT	PT. Indosat
35.	JIHD	PT. Jakarta Internasional Hotel and Development
36.	JRPT	PT. Jaya Real Property
37.	JSMR	PT. Jasa Marga
38.	JSPT	PT. Jakarta Setiabudi Internasional
39.	KAEF	PT. Kimia Farma (Persero)
40.	KLBF	PT. Kalbe Farma
41.	MAIN	PT. Malindo Feedmill
42.	MAPI	PT. Mitra Adiperkasa
43.	MAYA	PT. Bank Mayapada
44.	MERK	PT. Merck

45.	MITI	PT. Mitra Investindo
46.	MKPI	PT. Metropolitan Kentjana
47.	MLBI	PT. Multi Bintang Indonesia
48.	MNCN	PT. Media Nusantara Citra
49.	MPPA	PT. Matahari Putra Prima
50.	MREI	PT. Maskapai Reasuransi
51.	MTDL	PT. Metrodata Electronics
52.	OMRE	PT. Indonesia Property
53.	PANR	PT. Panorama Sentrawisata
54.	PJAA	PT. Pembangunan Jaya Ancol
55.	PLAS	PT. Polaris Investama
56.	PLIN	PT. Plaza Indonesia Realty
57.	PNSE	PT. Pudjiadi and Sons
58.	PTPP	PT. Pembangunan Perumahan (Persero)
59.	PTSP	PT. Pioneerindo Gourment Internasional
60.	PWON	PT. Pakuwon Jati
61.	RALS	PT. Ramayana Lestari Sentosa
62.	RBMS	PT. Ristia Bintang Mahkota Sejati
63.	RDTX	PT. Roda Vivatex
64.	SCMA	PT. Surya Citra Media
65.	SGRO	PT. Sampoerna Agro
66.	SKLT	PT. Sekar Laut
67.	SMCB	PT. Holcim Indonesia

68.	SMSM	PT. Selamat Sempurna
69.	SPMA	PT. Suparma
70.	TCID	PT. Mandom Indonesia
71.	TLKM	PT. Telekomunikasi Indonesia (Persero)
72.	TMAS	PT. Pelayaran Tempuran Emas
73.	TOTO	PT. Surya Toto Indonesia
74.	TOWR	PT. Sarana Menara Nusantara
75.	TRST	PT. Trias Sentosa
76.	TSPC	PT. Tempo Scan Pacific
77.	ULTJ	PT. Ultrajaya Milk Industry and Trading Company
78.	UNVR	PT. Unilever Indonesia

Sumber : Laporan Keuangan dari berbagai edisi

No	KODE	TAHUN	X1	X2	X3	X4	Y
1	AALI	2009	1984,89	465,979	1212,63	0,12402	0,0083333
		2010	2946,66	590,297	1212,63	0,17973	-0,0137931
		2011	3162,48	732,725	1212,63	0,17427	-0,044843
		2012	2609,51	734,279	1212,63	0,24593	-0,031746
		2013	3156,53	550,132	1212,63	0,31379	0,0064655
2	ABDA	2009	54,3089	2,29238	2,91	0,76074	0,1666667
		2010	275,822	3,50506	2,91	0,76654	0,1071429
		2011	145,475	25,0611	144,855	0,63421	0,0126582
		2012	152,056	33,4572	144,855	0,65406	0,255814
		2013	291,322	42,6633	144,855	0,62138	0,0614458
3	ACES	2009	185,996	-1,79605	478,829	0,1059	0,0248447
		2010	187,149	-2,09569	478,829	0,12318	0,0612245
		2011	81,7931	-2,05458	478,829	0,15146	0,0337079
		2012	190,154	-2,36806	478,829	0,15593	0,0864198
		2013	181,34	-3,52615	478,285	0,22728	0,0816327
4	AMAG	2009	30,9468	10,6624	262,126	0,46317	-0,0104167
		2010	102,931	13,9258	240,334	0,46365	-0,0647482
		2011	154,466	24,3434	287,271	0,39501	-0,0061728
		2012	199,751	39,2228	287,27	0,43294	-0,0666667
		2013	96,6018	41,2437	284,472	0,41702	0,1434783
5	AMRT	2009	559,28	50,5794	856,823	0,68848	-0,1
		2010	659,353	68,7583	856,823	0,74546	0,0096154
		2011	930,507	98,6917	856,823	0,70877	0,0516129
		2012	864,179	125,92	822,505	0,58694	0
		2013	1433,92	139,316	822,505	0,76494	0,1428571
6	ANTM	2009	1004,17	113,062	3046,15	0,0752	0,0361446
		2010	2004,57	391,431	3046,15	0,22181	0,0344828
		2011	1567,96	464,493	3046,15	0,02823	0,0164835
		2012	890,602	773,733	3046,15	0,3489	-0,0145985
		2013	157,236	23,4971	3046,15	0,41489	0,07109
7	ASGR	2009	230,064	-30,6595	1,15E-04	0,50837	0
		2010	184,355	355199	115,122	0,52469	0,0634921
		2011	54,935	-28,1952	115,122	0,50575	-0,0283019
		2012	24,416	-7,7962	115,122	0,48948	0,0961538
		2013	302,08	-11,7171	115,122	0,49245	0,1271676
8	ASJT	2009	2,72937	2,62696	199,7	0,43922	0
		2010	11,8396	0,07936	199,7	0,42115	0
		2011	10,0458	-0,03229	199,7	0,50775	0
		2012	0,19156	-0,2523	199,7	0,54044	0
		2013	18,7088	1,09647	199,7	0,57124	0
9	ASRI	2009	126,232	1,54438	2382,14	0,45642	0,2123288
		2010	796,865	-0,04447	2382,14	0,51691	0,0754717
		2011	1419,01	0,86933	2382,14	0,5361	0,0925926
		2012	2030,76	348,774	435,059	0,56772	0,0520833
		2013	2337,05	186,959	435,059	0,63046	-0,0629921
10	AUTO	2009	595,745	184,731	614,421	0,27176	0,007874
		2010	374,748	252,436	614,421	0,30881	0,0992063

		2011	258,576	238,749	614,421	0,32184	-0,0567376
		2012	537,785	202,794	614,421	0,38242	0,0196078
		2013	551,756	157,127	518,027	0,24243	0,0962406
11	BATA	2009	80,8865	12,094	7	0,2768	0
		2010	106,334	14,181	7	0,31542	0,0075758
		2011	70,6237	12,4236	7	0,31389	0
		2012	46,373	18,3349	7	0,32506	0
		2013	44,6809	10,3936	-1,28	0,41698	0,0105263
12	BMRI	2009	12360,1	1983,76	16000	0,91055	0,0228571
		2010	42109	2583,4	15986,8	0,90646	0,1333333
		2011	20440,6	3628,6	14818,4	0,81788	0,0620155
		2012	8798,67	4109,66	16000	0,81606	0,0879121
		2013	12733,5	4651,04	16000	0,81399	0,0517241
13	BRNA	2009	27,0833	-1,32048	-0,063	0,36982	0,0862069
		2010	60,3802	1,04078	-0,063	0,40116	0,0215827
		2011	96,7706	9,56204	-63	0,60478	0,0059172
		2012	101,096	13,5488	-689,925	0,60821	-0,0138889
		2013	103,087	-4,96819	-689,925	0,72814	-0,0280561
14	BSDE	2009	239,243	-20,6898	3989,06	0,49048	0,045977
		2010	759666	-20,0561	3982,5	0,36593	-0,1333333
		2011	984957	-16,7489	3989,06	0,35427	0,1044776
		2012	222678	-27,8562	3982,5	0,37149	0,0652174
		2013	548881	-26,5289	3982,5	0,40567	0,025974
15	BTON	2009	10821,3	2,54164	45,82	0,07498	0,0408163
		2010	21402,2	2,24648	45,82	0,18514	0,0166667
		2011	33565,2	0,25755	45,82	0,22399	0,1038961
		2012	26137,5	0,48666	45,82	0,22	0,0759494
		2013	11078	0,6198	45,82	0,21188	0,0169492
16	BWPT	2009	152,576	47,9495	-3137,08	0,44207	-0,0608696
		2010	363,276	65,7672	-3137,08	0,5748	-0,0088496
		2011	280,377	88,7628	-3141,62	0,60271	0
		2012	136,901	65,254	-3151,77	0,66086	-0,0220588
		2013	94,8215	40,9037	-3571,18	0,64764	-0,0112782
17	COWL	2009	8957,44	-0,04285	199,246	0,36755	-0,1746032
		2010	10923,6	2,14899	199,245	5,11E-04	-0,0166667
		2011	107048	0,63338	199,245	0,57524	0,14
		2012	87968,4	-1,67962	1799,24	0,36242	0,0732984
		2013	11559,5	-2,90041	1799,24	3,92E-04	0,0571429
18	CTRA	2009	373786	-4,12402	4984,83	0,18622	0,1549296
		2010	609302	-7,23814	4984,83	0,22671	0,119403
		2011	886887	-8,43452	4984,83	0,33644	0,028169
		2012	1728003	-9,12636	4984,83	0,4355	-0,0608696
		2013	308069	-19,27	4984,83	0,51451	-0,0373444
19	CTRP	2009	138677	-1,11831	1462,5	0,05942	0,25
		2010	157294	-2,76527	1462,5	0,06803	-0,0135135
		2011	5056,49	-3,8669	1462,5	0,16402	0
		2012	476534	-4,79485	1462,5	0,32781	-0,0510204
		2013	510405	-7,74045	1462,5	0,4035	-0,0514286



20	CTRS	2009	22950,8	0,38912	1483,28	0,29468	0,1451613
		2010	85395,3	0,26827	1483,28	0,35381	0,0357143
		2011	269366	-3,04824	1483,28	0,44774	0,1395349
		2012	632112	-2,89248	1483,28	0,49989	-0,0084034
		2013	605248	-7,01779	1483,28	0,56749	0,0300429
21	CTTH	2009	11210,2	-0,79116	800,916	0,6715	-0,0144928
		2010	13312	-0,81743	800,916	0,62392	-0,0533333
		2011	9400,68	-0,89766	800,916	0,65181	-0,0298507
		2012	10058,4	-0,46466	800,916	0,69878	-0,0555556
		2013	5873,95	-1,45669	800,916	0,75766	0
22	DLTA	2009	169,345	32,6184	3,98682	0,21147	0,0428571
		2010	31,7426	36,6048	3,98682	0,18476	0
		2011	177,328	40,9945	3,98682	0,17701	0
		2012	248,411	55,4982	3,98682	0,1609	0,0974026
		2013	348,712	68,2065	3,98682	0,03632	0,0434783
23	DUTI	2009	309646	-8,7677	575	0,3447	0,2830189
		2010	279192	-9,77151	575	0,3211	0
		2011	373658	-9,05783	575	0,31306	0
		2012	613665	-5,29216	575	0,21791	0,0163934
		2013	257459	-8,49196	575	0,19115	-0,04
24	DVLA	2009	5,68876	-5,01672	-77,8285	0,29184	0
		2010	130,614	14,1467	762,172	0,24998	0,02
		2011	72,518	14,3721	762,172	0,21585	0,0083333
		2012	119,207	13,0049	762,172	0,21694	0,0337079
		2013	106,931	4,42767	762,172	0,23138	0,0096154
25	EMTK	2009	490,455	1,5778	1885,05	0,30525	0,0307692
		2010	855,898	72,4544	1487,94	0,276	-0,034188
		2011	1093,06	130,581	1385,4	0,33102	-0,0222222
		2012	1124,17	988,878	1385,4	0,23009	0,0784314
		2013	1607,14	338,76	1385,4	0,26991	0,0087719
26	EXCL	2009	7,71829	348,04	1414,2	0,67848	0,1546392
		2010	8,79489	584,538	1414,2	0,40267	-0,046729
		2011	8,433	583,114	1413,14	0,56072	0,0335196
		2012	8,98542	656,482	1412,37	0,5665	-0,0188679
		2013	7,16691	119,187	1411,55	0,62013	-0,1002004
27	FAST	2009	367,685	43,0937	15,375	0,38631	0,0447761
		2010	293,573	46,9451	15,375	0,35143	0
		2011	481,023	54,7259	137,958	0,46335	8,7241379
		2012	445,809	44,5084	137,958	0,44401	-0,0347826
		2013	424,256	27,7738	598,486	0,45715	0,0080645
28	FASW	2009	868140	-13,0186	1257,49	0,56838	0
		2010	1164935	-14,8117	1257,49	0,5972	0,0847458
		2011	1911187	-21,0316	1257,49	0,635	0,1326531
		2012	422205	-17,7949	1257,49	0,67607	-0,0092593
		2013	209911	-22,372	1257,49	0,7263	-0,0151976
29	GJTL	2009	1,13741	233,162	4257,6	0,69915	0,1864407
		2010	1,01098	187,571	4257,6	0,65997	0,0114943
		2011	0,30431	120,338	4257,6	0,61652	0



		2012	1,70714	235,201	4257,6	0,33966	0,2417582
		2013	1,29913	-63,4068	4257,6	0,6271	-0,1414141
30	GMCW	2009	6987,57	0,1159	1152,93	0,34015	0
		2010	3140,27	-0,18921	102,928	0,44971	0
		2011	1158,23	-0,06677	102,928	0,44535	0
		2012	3408,57	0,23402	102,928	0,34308	0
		2013	153,257	-0,65838	102,928	0,34407	0
31	GZCO	2009	175049	-0,73201	900	0,0639	0,0408163
		2010	124188	-1,62601	900	0,44137	0,0694444
		2011	161677	-2,7584	900	0,46831	0,2622951
		2012	12136,1	-0,06935	900	0,498	-0,121547
		2013	0,12808	24,8757	4257,6	0,53038	-0,075
32	INDF	2009	0,62276	224,818	2121,96	0,61627	0
		2010	6,90995	380,851	2121,96	0,4743	-0,03
		2011	4,96899	1169,57	2121,96	0,4101	-0,0539216
		2012	7,40713	1057,96	2121,96	0,42447	0,0273973
		2013	6,92879	571,046	2121,96	0,50862	-0,0472973
33	INTP	2009	3184422	-109,843	0,00216	0,1334	0,025641
		2010	3376092	-83,6029	0,00216	0,05851	-0,0392157
		2011	3,88371	992,458	2159,38	0,13318	0,0576369
		2012	5,67482	1302,36	-539,479	0,14662	0,0250569
		2013	5,41927	1310,96	-539,479	0,13641	0,0690423
34	ISAT	2009	4,05121	-8,1953	1456,61	0,66774	0
		2010	6,83888	-319,114	1456,61	1	0
		2011	7,32008	-287,693	1456,61	0,63935	-0,0729927
		2012	6,98945	-442,163	1456,61	0,64879	0
		2013	8,39318	165,895	1456,61	0,69704	0,0142672
35	JIHD	2009	357,655	17,9183	534,98	0,50709	0,1153846
		2010	91,5784	-44,6311	534,98	0,42526	0
		2011	284,703	-0,77797	335,48	0,24082	0,0454545
		2012	311,446	3,71214	335,48	0,24157	-0,0666667
		2013	1451,08	504,53	335,48	0,22199	0,133758
36	JRPT	2009	377,494	32,8143	225	0,45307	0
		2010	658,108	53,4999	225	0,5069	-0,0846154
		2011	311,723	79,8973	225	0,53474	0,037037
		2012	283,29	118,377	225	0,55556	0,0217391
		2013	352,185	149,529	225	0,56457	0,0126582
37	JSMR	2009	1074,81	223,251	6120	0,1834	0,0285714
		2010	1533,26	259,452	6120	0,42815	0,0538462
		2011	1785,73	251,625	6120	0,56886	0,0206186
		2012	1929,48	329,549	6120	0,60459	-0,0258621
		2013	2085,83	231,943	6120	0,61691	0,0932798
38	JSPT	2009	178285	-22,4159	555,832	0,46695	-0,0714286
		2010	227962	-16,876	555,832	0,41442	0
		2011	417025	-23,2299	1715,2	0,43701	0,0714286
		2012	269058	-24,6719	555,832	0,45332	0
		2013	305065	-26,1633	555,832	0,40619	0
39	KAEF	2009	120370	-15,1879	104,166	0,36305	0,0078125



		2010	139120	-18,5736	104,166	0,3278	0,2357143
		2011	81552,8	-22,8997	104,166	0,30193	0
		2012	230613	-26,767	104,166	0,30574	0,0808081
		2013	253784	-34,7415	104,166	0,34288	-0,0130719
40	KLBF	2009	1363583	-105,206	342,199	0,26094	0,0943396
		2010	1253908	-90,2028	342,199	0,17922	0,025641
		2011	1473495	-84,4845	342,199	0,21253	-0,0070922
		2012	1376344	-108,043	342,199	0,21728	0,0366972
		2013	927164	-93,7644	381,249	0,24879	0,020979
41	MAIN	2009	90,1925	19,7412	24,6868	0,86598	0,2234043
		2010	148,915	53,9856	24,6868	0,73524	0,1933702
		2011	66,2187	56,8217	24,6868	0,68231	-0,0093458
		2012	293,047	86,6241	24,6868	0,62116	-0,046875
		2013	109,333	64,3178	24,6868	0,61051	-0,0953039
42	MAPI	2009	270,274	23,4617	1170	0,37584	-0,0140845
		2010	770,43	27,7401	1170	0,40022	0,1263158
		2011	471,074	71,8409	1170	0,14069	0,0396825
		2012	334,328	79,1699	1170	0,63732	0,0520231
		2013	107,56	34,4161	1170	0,68906	-0,0505415
43	MAYA	2009	173,035	5,41295	237,044	0,86979	0
		2010	553,215	13,2422	185,514	0,85316	0,0111111
		2011	337,391	36,4399	-1013,6	0,87155	0,125
		2012	1291,3	59,6608	185,514	0,89248	0,0540541
		2013	87,3343	85,9362	146,866	0,89821	-0,0484848
44	MERK	2009	81,2635	23,5774	0	0,15694	0
		2010	159,583	35,2559	0	0,16503	0
		2011	156,231	68,1831	0	0,15436	9
		2012	88,4046	29,822	0	0,26814	0
		2013	133,099	48,7818	0	0,21209	0
45	MITI	2009	22965,8	2,06198	625,839	0,73865	-0,0184615
		2010	13686,7	0,69217	625,839	0,69104	0,0224359
		2011	23053,2	-0,23278	625,839	0,46759	0
		2012	21646,3	0,41998	125,168	0,36173	0,0231317
		2013	24342,2	0,40578	125,168	0,28937	-0,1341991
46	MKPI	2009	263853	-1,93056	246,181	0,28434	0
		2010	415766	-1,81028	246,181	0,2937	0
		2011	523644	-2,11859	246,181	0,3039	0
		2012	475157	-2,05209	246,181	0,33044	-0,0322581
		2013	517490	-2,99228	246,181	0,32412	-0,9
47	MLBI	2009	0,52698	-153,521	0	0,89396	0,0220126
		2010	0,32006	-56,7371	0	0,58559	0
		2011	0,67176	-45,7512	0	0,56564	0,0714286
		2012	0,53986	627119	0	0,71368	0,0344828
		2013	1,18105	134,602	0	0,40543	-9,26E-04
48	MNCN	2009	0,14583	61,3055	18625	0,36052	0,0923077
		2010	0,38365	174,598	18622,7	0,41841	-0,0315789
		2011	0,86822	284,706	18615,3	0,2232	0,05
		2012	1,16654	501,723	18604,4	0,13952	-0,0504202



		2013	1,44001	497,101	18590,1	0,19466	-0,0037594
49	MPPA	2009	1,22995	-79,9346	3039,46	0,67168	0,0504202
		2010	0,5719	1599,86	2611,73	0,37469	0,0116279
		2011	0,19769	-87,6971	2611,73	0,44865	-0,0108696
		2012	0,39521	-25,199	261,173	0,53244	0
		2013	1,0096	32,1659	271,102	0,49921	-0,0046404
50	MREI	2009	48106,6	0,9129	12,3312	0,57826	0
		2010	47041,6	1,32257	12,3312	0,59057	0,0144928
		2011	124189	1,80698	12,3312	0,5835	0,0555556
		2012	111296	2,81708	12,3312	0,58718	0,0322581
		2013	86229,5	1,90877	12,3312	0,58597	0,0196078
51	MTDL	2009	279801	-16,3875	270,385	0,49008	0,0238095
		2010	158368	-12,3613	297,904	0,61843	0,0714286
		2011	99430,6	-26,774	287,7	0,54286	-0,0172414
		2012	150587	-36,5033	287,7	0,57866	0,3863636
		2013	3289,11	-58,1878	287,7	0,59499	0,0571429
52	O M R E	2009	15352,8	-18,3178	1155	0,47056	0
		2010	120252	-20,8694	1155	0,37575	0
		2011	37658,5	-20,3316	1155	0,3196	0
		2012	32890,3	-25,928	1155	0,29951	0
		2013	26635,6	-32,5875	1155	0,34538	0
53	PANR	2009	45,4008	-0,11954	90	0,52446	-0,0238095
		2010	58,7099	-0,56186	90	0,61257	0,0068027
		2011	42,2688	2,48062	90	0,65806	0,026178
		2012	82,2692	5,34504	90	0,71592	0,025
		2013	163,633	9,47171	90	0,71367	0,0245902
54	PJAA	2009	285754	-22,3167	1040	0,36699	0,0188679
		2010	355968	-19,8829	1040	0,31304	0,0131579
		2011	401722	-21,5778	1040	0,32113	0,0104167
		2012	462997	-30,8004	1040	0,45145	0,1208791
		2013	232849	-17,3523	1040	0,44024	-0,0200803
55	PLAS	2009	8850,41	1,39448	422,76	0,2123	0,0192308
		2010	10241,5	-0,31855	422,76	0,37249	0,01
		2011	5955,74	-0,01419	422,76	0,26167	0
		2012	13280,2	2,51261	422,76	0,30335	0,0625
		2013	6771,83	1,66303	422,76	0,33992	0,003663
56	PLIN	2009	293,815	77,7409	290	0,40637	0
		2010	256,154	140,193	290	0,50312	0,2571429
		2011	347,19	9,65558	290	0,45721	-0,1656805
		2012	519,219	52,3964	290	0,28066	0,0844156
		2013	644,519	-7,00123	290	0,27915	0,1025641
57	PNSE	2009	41717,8	-0,65729	183,137	0,50536	0
		2010	57799,4	-0,92194	183,137	0,46429	0
		2011	67431,6	-0,98299	183,137	0,40795	0
		2012	51840	-0,92982	170,165	0,35451	-0,1176471
		2013	61417,2	-0,96538	168,219	0,39393	-0,2191304
58	PTPP	2009	24327,9	-17,2546	1015,76	0,86717	-0,0333333
		2010	66876,7	-23,9483	1015,76	0,76895	0



68	SMSM	2009	268070	-6,86581	198,56	0,42202	0,2314815
		2010	151302	-13,4558	198,56	0,46727	0,0291262
		2011	229766	-15,0717	198,56	0,41012	0,0465116
		2012	353111	-11,7836	198,56	0,4308	0,020202
		2013	449577	-12,7857	198,56	0,40815	0,1019284
69	SPMA	2009	79331,4	-4,57287	403,181	0,17559	0,0465116
		2010	82984,5	-2,05898	403,181	0,45745	-0,0444444
		2011	112527	-2,36771	403,181	0,51574	-0,0188679
		2012	27880,8	-2,27857	403,181	0,53165	0
		2013	73269,7	-4,65658	403,181	0,57245	0,155
70	TCID	2009	188222	-6,30025	301,58	0,07793	0
		2010	157211	-7,97561	301,58	0,0943	0,0333333
		2011	73140,8	-7,46149	301,58	0,0376	0,0238095
		2012	250454	-1,38149	301,58	0,07885	0,0175439
		2013	253852	-4,14945	301,58	0,1387	0,0305344
71	TLKM	2009	29,7156	2,16845	14960	0,21442	-0,0062112
		2010	27,7588	3,46001	14960	0,43449	0,0740741
		2011	30553	3202	14960	0,40826	0,0863309
		2012	27941	3659,1	14960	0,39859	0,0707071
		2013	36574	4504,8	14960	0,39489	-0,04375
72	TMAS	2009	144,683	-3,83193	427,371	0,79552	0,0362694
		2010	83,9242	-1,7759	427,371	0,82966	-0,027027
		2011	146,068	-1,26494	427,371	0,75682	0,2060302
		2012	178,427	-1,32171	427,371	0,77253	0,0526316
		2013	105,362	0,26751	427,371	0,79871	-0,0401786
73	TOTO	2009	227,573	-8,32084	100,464	0,47702	0
		2010	156,058	-8,39653	100,464	0,42196	0
		2011	233,247	-12,8344	100,464	0,43225	0
		2012	188,137	-0,63507	100,464	0,41014	-0,0246914
		2013	320,627	-0,28973	100,464	0,4069	-0,0344828
74	TOWR	2009	215,668	131,254	89,854	0,8378	0
		2010	1243,73	-47,8921	89,854	0,8347	-0,072
		2011	1571,56	25,4633	89,854	0,82276	0,0084746
		2012	1991,4	24,4141	489,854	0,74815	-0,0185185
		2013	2430,48	-24,0228	489,854	0,76546	-0,0149254
75	TRST	2009	315,373	-2,91601	19,2	0,4043	0,025
		2010	135,166	-3,51693	19,2	0,39002	0,0175439
		2011	219,766	-4,87957	19,2	0,37798	-0,0470588
		2012	76,504	-3,38058	19,2	0,38167	-0,0789474
		2013	135,467	-6,45725	19,2	0,47571	0,0366667
76	TSPC	2009	476,59	-23,6606	75	0,208	0
		2010	578,089	-23,6487	75	0,21851	0,1025641
		2011	587,8	-37,0558	75	0,28337	0,0842105
		2012	635,029	-48,009	75	0,27624	0,1774194
		2013	448,669	-52,0999	75	0,28569	-0,0814815
77	ULTJ	2009	15,6879	-3,98376	922,324	0,31227	0,016129
		2010	263,881	-5,83106	922,324	0,35316	0,019802
		2011	322,963	-8,42154	922,324	0,35643	0
		2012	491,603	-14,2912	922,324	0,30745	0,6071429
		2013	195,989	-21,1994	922,324	0,28328	-0,0752941
78	UNVR	2009	3280,71	468,684	0	0,50453	0,025
		2010	3619,19	577,799	0	0,53468	-0,0699088
		2011	5461,88	586,47	0	0,64884	0,0051546

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Arus Kas Operasi	316	.15	36574.00	1453.6182	4311.44546
EVA	316	-442.16	627118.98	2166.5267	35273.59006
MVA	316	-3571.18	18625.00	1449.6990	3399.23748
Leverage	316	.00	1.00	.4274	.20922
Return Saham	316	-.07	.10	.0115	.03564
Valid N (listwise)	316				

Regression

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	Leverage, MVA, EVA, Arus Kas Operasi ^a		Enter

a. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.263 ^a	.069	.057	.03461	1.958

a. Predictors: (Constant), Leverage, MVA, EVA, Arus Kas Operasi

b. Dependent Variable: Return Saham

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.028	4	.007	5.756	.000 ^a
	Residual	.373	311	.001		
	Total	.400	315			

a. Predictors: (Constant), Leverage, MVA, EVA, Arus Kas Operasi

b. Dependent Variable: Return Saham

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.019	.004		4.199	.000		
	Arus Kas Operasi	-6.835E-7	.000	-.083	-1.177	.240	.607	1.648
	EVA	4.696E-8	.000	.046	.847	.398	.994	1.006
	MVA	2.745E-6	.000	.262	3.736	.000	.610	1.639
	Leverage	-.024	.009	-.144	-2.608	.010	.987	1.013

a. Dependent Variable: Return Saham

Collinearity Diagnostics^a

Model	Dimensi on	Eigen-value	Condition Index	Variance Proportions				
				(Constant)	Arus Kas Operasi	EVA	MVA	Leverage
1	1	2.502	1.000	.02	.04	.00	.05	.02
	2	1.099	1.509	.03	.14	.16	.11	.03
	3	.971	1.605	.01	.03	.83	.02	.01
	4	.328	2.762	.00	.78	.00	.82	.00
	5	.100	4.995	.94	.01	.00	.01	.94

a. Dependent Variable: Return Saham

Residuals Statistics^a

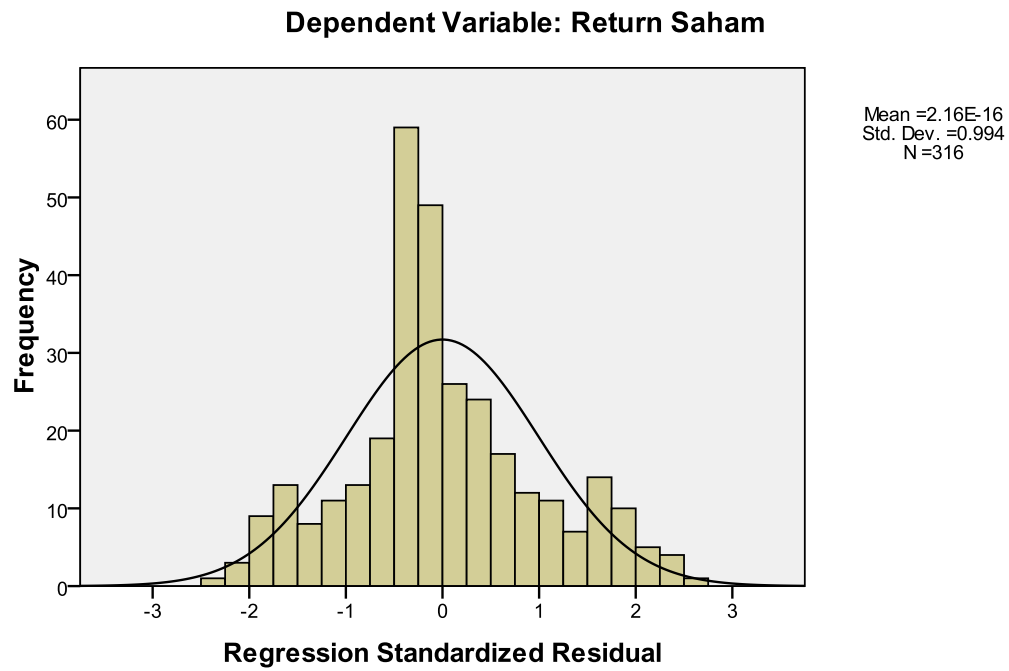
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.0069	.0643	.0115	.00936	316
Std. Predicted Value	-1.966	5.641	.000	1.000	316
Standard Error of Predicted Value	.002	.035	.003	.003	316
Adjusted Predicted Value	-.0069	7.0168	.0336	.39420	316
Residual	-.08112	.08671	.00000	.03439	316
Std. Residual	-2.344	2.505	.000	.994	316
Stud. Residual	-2.405	2.514	-.006	1.008	316
Deleted Residual	-6.98685	.08731	-.02214	.39460	316
Stud. Deleted Residual	-2.424	2.536	-.006	1.011	316
Mahal. Distance	.094	313.978	3.987	19.137	316
Cook's Distance	.000	8148.083	25.789	458.365	316
Centered Leverage Value	.000	.997	.013	.061	316

a. Dependent Variable: Return Saham



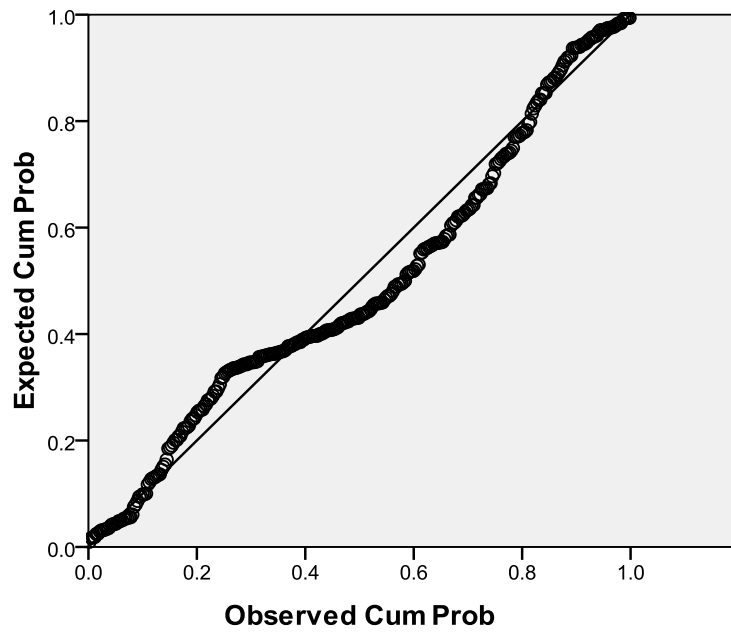
Charts

Histogram



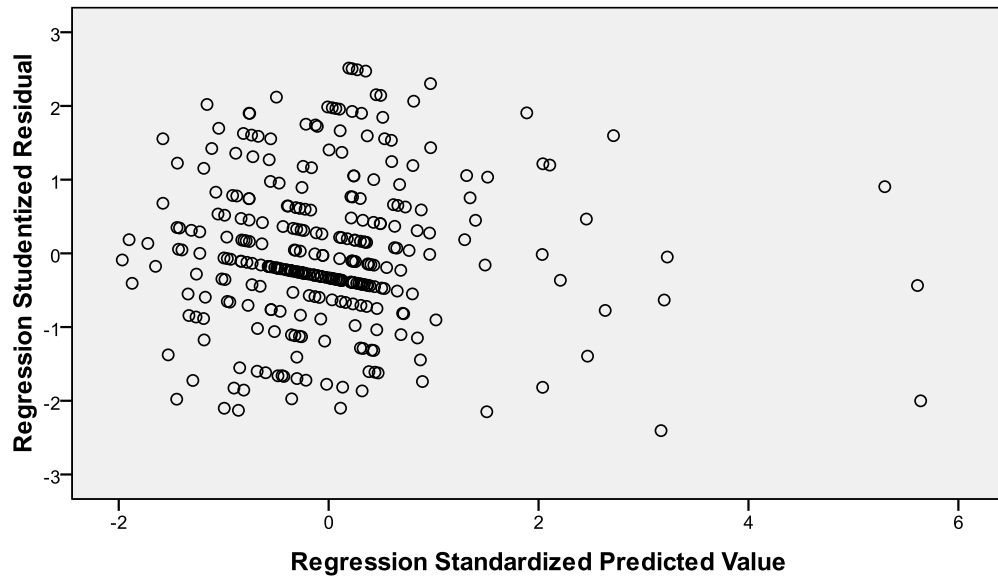
Normal P-P Plot of Regression Standardized Residual

Dependent Variable: Return Saham



Scatterplot

Dependent Variable: Return Saham



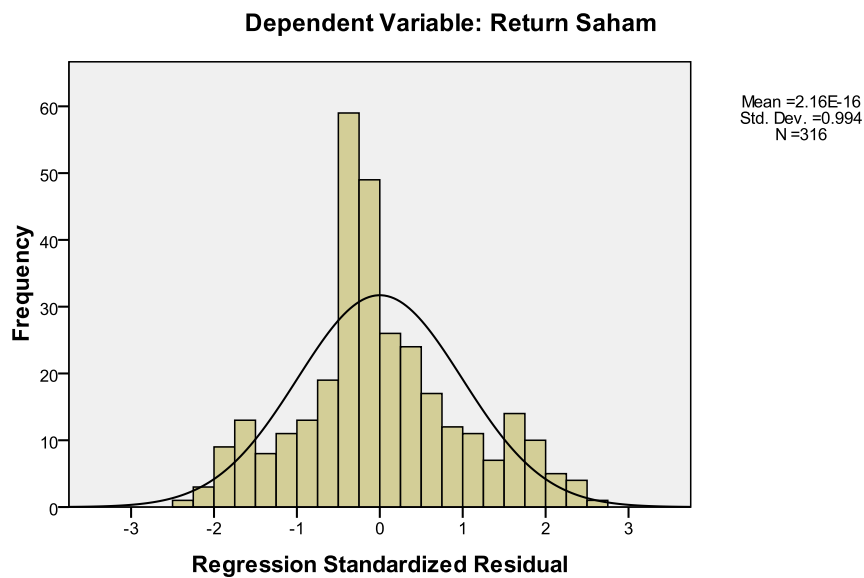
Statistik Deskriptif Variabel

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Arus Kas Operasi	316	.15	36574.00	1453.6182	4311.44546
EVA	316	-442.16	627118.98	2166.5267	35273.59006
MVA	316	-3571.18	18625.00	1449.6990	3399.23748
Leverage	316	.00	1.00	.4274	.20922
Return Saham	316	-.07	.10	.0115	.03564
Valid N (listwise)	316				

Hasil Uji Normalitas

Histogram



Hasil Uji Multikolinieritas

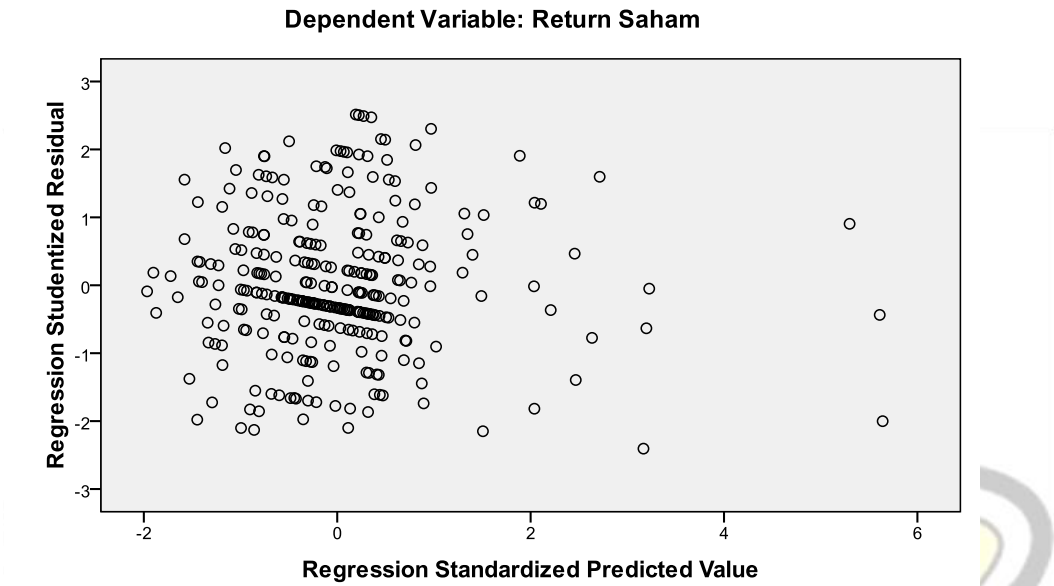
Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	.019	.004		4.199	.000		
Arus Kas Operasi	-6.835E-7	.000	-.083	-1.177	.240	.607	1.648
EVA	4.696E-8	.000	.046	.847	.398	.994	1.006
MVA	2.745E-6	.000	.262	3.736	.000	.610	1.639
Leverage	-.024	.009	-.144	-2.608	.010	.987	1.013

a. Dependent Variable: Return Saham

Uji Heteroskedastisitas

Scatterplot



Uji Autokorelasi

Model Summary^a

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.263 ^a	.069	.057	.03461	1.958

a. Predictors: (Constant), Leverage, MVA, EVA, Arus Kas Operasi

b. Dependent Variable: Return Saham

Uji F Statistik

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.028	4	.007	5.756	.000 ^a
	Residual	.373	311	.001		
	Total	.400	315			

a. Predictors: (Constant), Leverage, MVA, EVA, Arus Kas Operasi

b. Dependent Variable: Return Saham

Uji Koefisien Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.263 ^a	.069	.057	.03461	1.958

a. Predictors: (Constant), Leverage, MVA, EVA, Arus Kas Operasi

b. Dependent Variable: Return Saham

Uji Regresi Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.019	.004		4.199	.000
	Arus Kas Operasi	-6.835E-7	.000	-.083	-1.177	.240
	EVA	4.696E-8	.000	.046	.847	.398
	MVA	2.745E-6	.000	.262	3.736	.000
	Leverage	-.024	.009	-.144	-2.608	.010

